

Assignment Project Exam Help

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Practice

Q1. (Review of Probability A). X and Y are two independent random variables. X is a uniformly distributed in $[0, 3]$, and Y is uniformly distributed in $[3, 6]$. Find the probability density function (PDF) of $X + Y$.

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Q2. (Review of Probability B). T is a random variable that follows exponential distribution. The probability density function of T is

$$f(t) = \begin{cases} 0, & t < 0 \\ \lambda e^{-\lambda t}, & \text{otherwise} \end{cases}$$

Prove that $P(T > a + b | T > a) = P(T > b)$